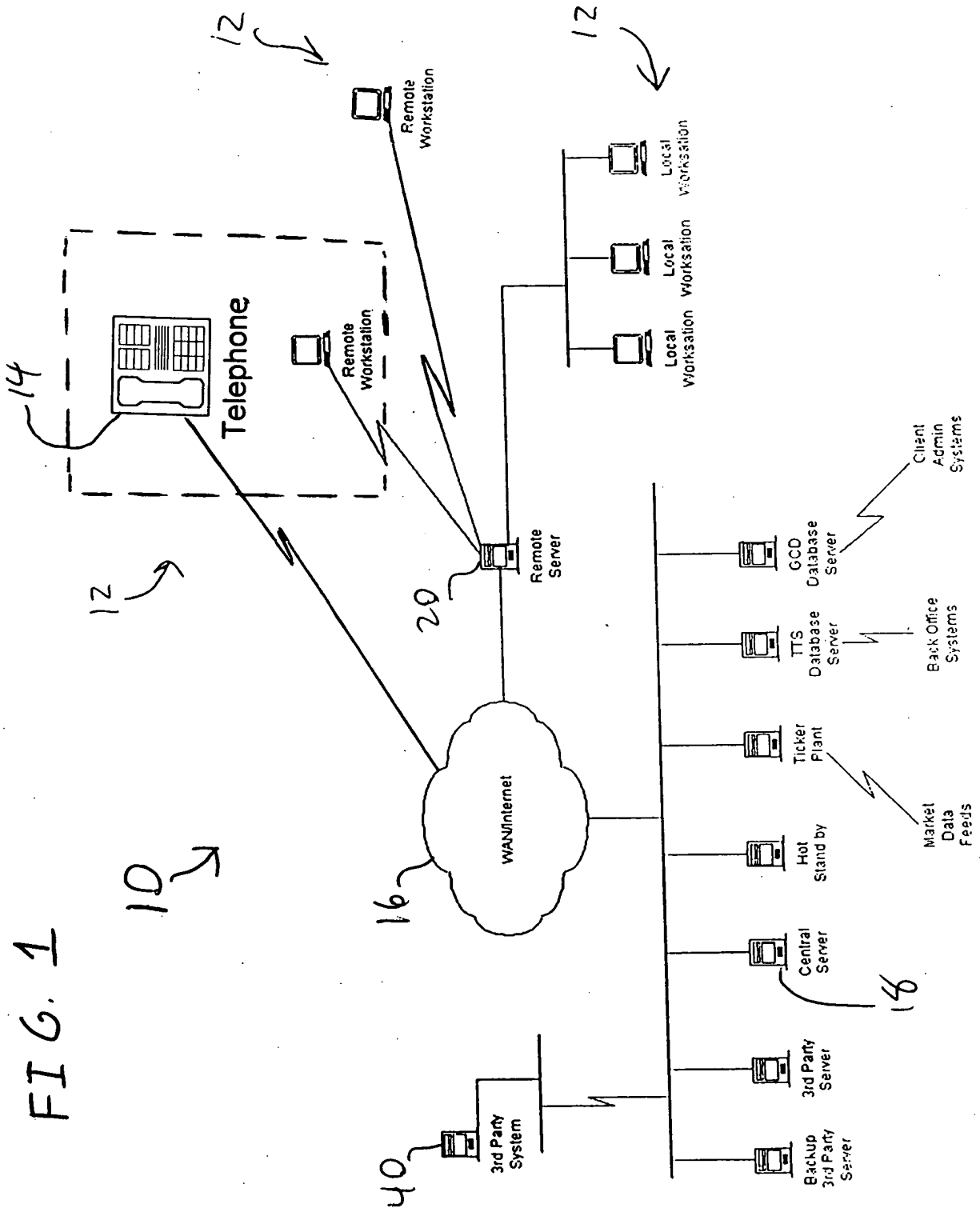


FIG. 1



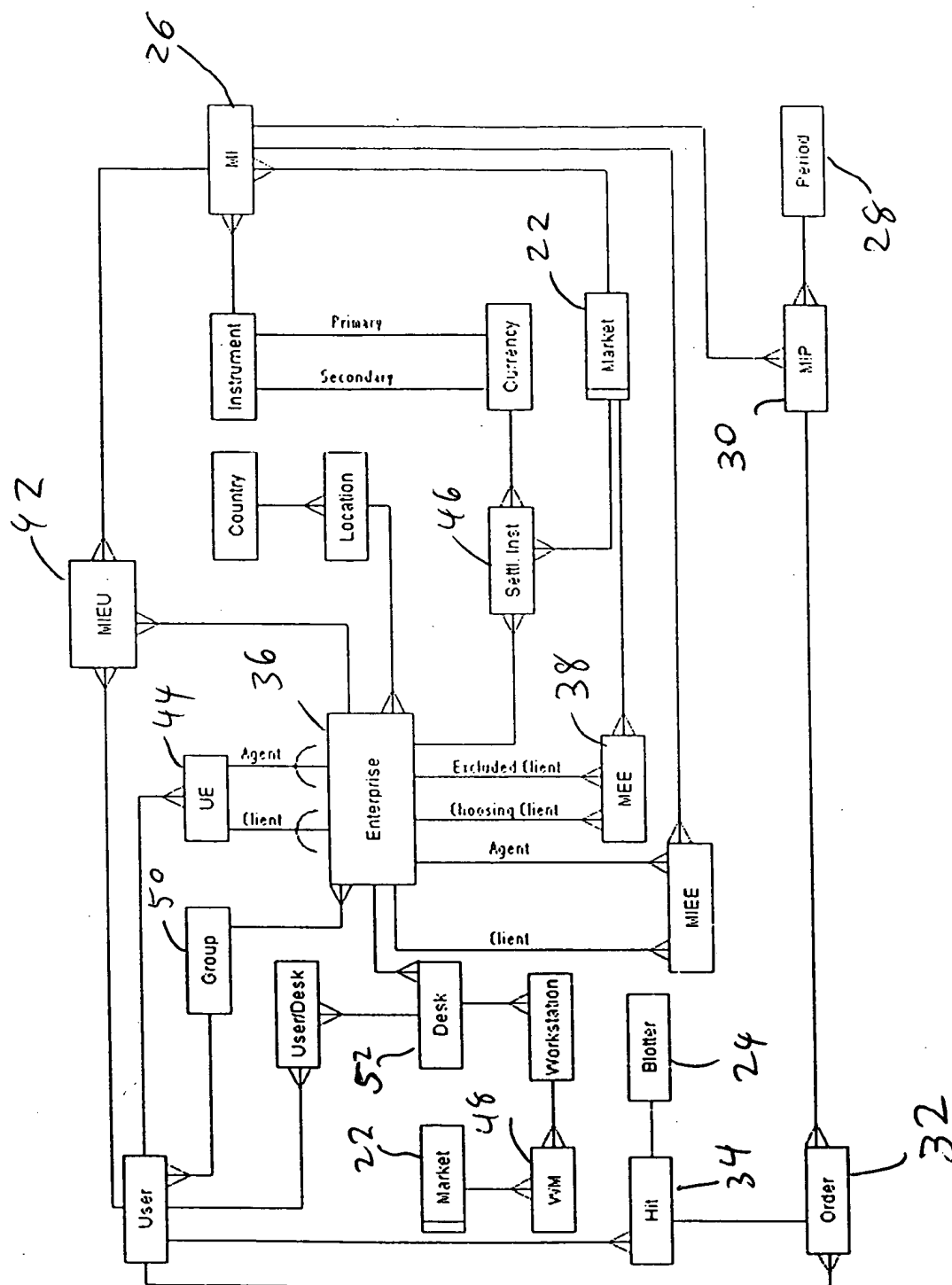


FIG. 2

AEFX

AEFX USER DEFAULTS

Submit
1 <Go>

Willingness To Quote
2 <Go>

Willingness To Trade
3 <Go>

Menu

Firm CHASE MANHATTAN BANK
Group CHASE MANHATTAN BANK
Credit rating AAA
Location BAN
Country THAILAND
Country of origin Unknown Origin
UUID 433230
London rules N
Show index numbers Y
Credit filter BBB
Amount filter 0xDefault

54

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1352-1150-1 23-Nov-99 :31:50

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FIG. 3

<HELP> for explanation.

DG61 a Govt AEFX

AEFX USER DEFAULTS

Submit
1 <Go>

Willingness To Quote
2 <Go>

Willingness To Trade
3 <Go>

Menu

Name
Firm CHASE MANHATTAN BANK
Group CHASE MANHATTEN CORP
Credit rating AA
Location PAR
Country FRANCE
Country of origin USA

London rules ☒
Show index numbers ☒

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1352-1150-0 16-Dec-99 13:1 :37

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FIG. 4

AEFX

AEFX WILLINGNESS TO QUOTE

Submit
1 <Go>

Clear
2 <Go>

AUDUSD	FIMUSD	USDCLP	USDMXN	USDVEB
CADUSD	GBPEUR	USDCNY	USDMYR	USDZAR
CHFJPY	GBPJPY	USDCOP	USDNOK	THBMLR
CHFUSD	<input checked="" type="checkbox"/> GBPUSD	USDCZK	USDPEN	THBUSD
DKKUSD	GRDUSD	USDDKK	USDPHP	
EURCHF	HKDUSD	USDECS	USDPLN	
EURCZK	IDRUSD	USDGRD	USD RUB	
EURDKK	MYRUSD	USDHKD	USDSAR	
EURGBP	NZDUSD	USDHUF	USDSDD	
EURGRD	USDAED	USDIDR	USDSEK	
EURJPY	USDARS	USDILS	USDSGD	
EURNOK	USDBRL	USDINR	USDSKK	
EURSEK	USDCAD	<input checked="" type="checkbox"/> USDJPY	USDTHB	
<input checked="" type="checkbox"/> EURUSD	USDCDE	USDKRW	USDTRL	
EURZAR	USDCHF	USDKWD	USD TWD	

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1541-239-1 22-Sep-99 13:32:57

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FIG. 5

AEFX

AEFX WILLINGNESS TO TRADE

- | | |
|---------------------------------------|--------------------------------------|
| 1)Edit Current Firm Restrictions | 6)Add Firm Restrictions |
| 2)Edit Group Restrictions | 7)Add Group Restrictions |
| 3)Edit Country Restrictions | 8)Add Country Restrictions |
| 4)Edit Country of Origin Restrictions | 9)Add Country of Origin Restrictions |
| 5)Edit Existing Firm Exceptions | 10)Add Firm Exceptions |

Menu

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Princeton:609-279-3000 Singapore:226-3000 Sydney:2-9777-8686 Tokyo:3-3201-8900 Sao Paulo:11-3048-4500
I352-1150-1 23-Nov-99 9:31:57

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FIG. 6

AEFX

AEFX EXISTING COUNTRY RESTRICTIONS

Submit
1 <Go>

Menu

Page 1/ 1

Place an X in the field to remove a restriction

AD, ANDORRA
CU, CUBA
FI, FINLAND
GG, GUERNSEY

62

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1352-1150-1 23-Nov-99 9:32:41

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FIG. 7

AEFX

AEFX EXISTING FIRM RESTRICTIONS

Submit
1 <Go>

Menu

Page 1/ 1

Place an X in the field to remove a restriction

A-J STEVENS, HKG
ABB TREASURY CENTRE (UK) PLC, LON
AGRICULTURAL BANK OF CHINA, HKG
AGRICULTURAL BANK OF CHINA, SIN
ALLIED IRISH BANKS PLC, DBN
ALLIED IRISH BANKS PLC, SIN
ALLIED IRISH BANKS PLC (GRP TSY), LON

64

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Princeton:609-279-3000 Singapore:226-3000 Sydney:2-9777-8686 Tokyo:3-3201-8900 Sao Paulo:11-3048-4500
I352-1150-1 23-Nov-99 :32:34

Bloomberg
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FIG. 8

AEFX

AEFX ADD COUNTRY RESTRICTIONS

Submit
1 <Go>

Menu

Page 1/ 6

Place an X in the field to add a restriction

☐ AD, ANDORRA
☐ AE, UNITED ARAB EMIRATES
☐ AN, NETHERLANDS ANTILLES
☐ AR, ARGENTINA
☐ AT, AUSTRIA
☐ AU, AUSTRALIA
☐ AW, ARUBA
☐ BB, BARBADOS
☐ BE, BELGIUM
☐ BG, BULGARIA
☐ BH, BAHRAIN
☐ BM, BERMUDA
☐ BR, BRAZIL
☐ BS, BAHAMAS
☐ CA, CANADA

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Princeton:609-279-3000 Singapore:226-3000 Sydney:2-9777-8686 Tokyo:3-3201-8900 Sao Paulo:11-3048-4500
1352-1150-1 23-Nov-99 9:32:20

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FIG. 9

AEFX

AEFX ADD FIRM RESTRICTIONS

Submit
1 <Go>

Menu

Page 1/ 176

Place an X in the field to add a restriction

A-J STEVENS, HKG
ABB TREASURY CENTRE (UK) PLC, LON
ABBEY NATIONAL FINANCIAL PRODUCT, LON
ABBEY NATIONAL TREASURY SERVICES, LON
ABC INTERNATIONAL BANK PLC, LON
ABN AMRO (MAGYAR) BANK RT, BUD
ABN AMRO AUSTRALIA LTD, SYD
ABN AMRO BANK, BAN
ABN AMRO BANK, JAK
ABN AMRO BANK (DEUTSCHLAND) AG, FFT
ABN AMRO BANK (DEUTSCHLAND) AG, HAM
ABN AMRO BANK (OESTERREICH), VIE
ABN AMRO BANK (POLSKA) SA, WAR
ABN AMRO BANK (SWZ) AG, ZCH
ABN AMRO BANK BHD, KUA

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Princeton:609-279-3000 Singapore:226-3000 Sydney:2-9777-8686 Tokyo:3-3201-8900 Sao Paulo:11-3048-4500
1352-1150-1 23-Nov-99 :32:10

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FIG. 10

<HELP> for explanation.

DG61 a Govt AEFX

FX SWAP ORDER EDIT

Submit 1 <Go>	Delete 2 <Go>	Hold 3 <Go>	Menu
------------------	------------------	----------------	------

XEUXUS SPOT 5M

Current Price		Input Price	Quantity		Period
Bid	108	108.200	Near	20 M XEU	SPOT 12/20/99
Ask	108.200		Far	As Near M	5M 5/22/00
Spot	1.0379		All or Nothing N		

Price Increment 0.1

Identifier 10,486 12/16/99 State Open

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I352-1150-0 16-Dec-99 13:18:21

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FIG. 11

<HELP> for explanation.

DG61 a Govt AEFX

FX SWAP MY ORDER

Submit
1 <Go>

Reject Credit
2 <Go>

Insufficient Credit
3 <Go>

Menu

XEUXUS SPOT 5M

Ask	108.200	SPOT	12/20/99
		5M	5/22/00

My Terms

Near	20 M XEU
Far	As Near M
Final Spot	1.0379

Accept Amount

Y

Accept Spot

Y

Spot Increment

0.0001

FFT AA

COMMERZBANK

Near	20 M XEU
Far	As Near M
Final Spot	0

Identifier 10,486 12/16/99 State Hit-at-Maker

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Princeton:609-279-3000 Singapore:226-3000 Sydney:2-9777-8686 Tokyo:3-3201-8900 Sao Paulo:11-304-4500
I352-1150-0 16-Dec-99 13:20:07

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FIG. 12

AEFX

FX SWAP MY HIT

Submit
1 <Go>

Delete
2 <Go>

GBPUSD SPOT 1M

Bid	-4.99	SPOT	9/24/99
		1M	10/25/99

My Terms

Near	40	M	GBP
Far	As Near	M	

Counterparty PAR A

Near	40	M	GBP
Far	As Near	M	

Identifier 6,005,260 9/22/99 State Open

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1541-239-1 22-Sep-99 13:33:49

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FIG. 13

<HELP> for explanation.

DG61 a Govt AEFX

FX SWAP MY HIT

Submit
1 <Go>

Menu

XEUXUS SPOT 5M

Ask	108.200	SPOT	12/20/99
		5M	5/22/00

My Terms

Near	20 M XEU
Far	As Near M

Counterparty

Near	20 M XEU
Far	As Near M

Identifier 10,486 12/16/99 State Open

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I352-1150-3 16-Dec-99 13:19:03

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FIG. 14

AEFX

FX SWAP MY ORDER

Submit 1 <Go>	Delete 2 <Go>	Reject Credit 3 <Go>
------------------	------------------	-------------------------

EURUSD SPOT 3M

Ask	62.90	SPOT	9/24/99
		3M	12/24/99

My Terms

Near	20 M EUR
Far	As Near M
Final Spot	0

Accept Amount

Y

Accept Spot

N

Spot Increment

0.0001

LON AAA BANK-C

Near	20 M EUR
Far	As Near M
Final Spot	1.0352

72

Identifier 6,004,590 9/22/99 State Hit-at-Maker

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 1541-239-1 22-Sep-99 13:34:10

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FIG. 15

AEFX

99)Options FX SWAP MARKET MONITOR V2.3 Page 1/2

2) EURUSD				3) GBPUSD				4) USDJPY			
1.0824 1.0829				1.6708 1.6711				105.61 105.70			
T/N	10)	0.89	20) 0.91	30)	0.08	40) 0.11	50)	-1.35	60)	-1.42	T/N
	B	EU100M+	EU100M B				B	\$150M	\$150M	B	
1W	11)	5.885	21) 5.935	31)	6	41) 6.10	51)	200.00	61)	-11.865	1W
	B	EU 1Y+	EU100M B				B	\$ 1M	\$ 1M	B	
1M	12)	26.00	22) 25.75	32)	3.85	42) 4.25	52)	200.00	62)	-49.14	1M
	B	EU 50M>	EU150M+> B				B	\$ 25M	\$ 25M	B	
2M	13)	46.737	23) 46.938	33)	2.10	43) 2.60	53)	-96.40	63)	-96.234	2M
	B	EU500M+	EU 50M+ B				B	\$ 1M	\$ 1M	B	
3M	14)	76.10	24) 76.30	34)	12.800	44) 24.611	54)	-160.60	64)	-159.20	3M
	B	EU 50M+	EU 50M B	B	£ 1M	£ 1M B	B	\$150M	\$175M	B	
4M	15)	100.000	25) 99.725	35)	10.60	45) 12.00	55)	200.00	65)	-211.50	4M
	B	EU 30M>	EU 30M+ B	AA	£ 50M	£ 50M+ AA	B	\$ 1M	\$ 1M	B	
5M	16)	90.00	26) 89.70	36)	8.750	46) 9.555	56)	-258.25	66)	-257.25	5M
	B	EU 30M>	EU 30M>b B	B	£ 1M	£ 1M B	B	\$ 1M	\$ 1M	B	
6M	17)	154.30	27) 219.59	37)	6.950	47) 8.455	57)	-309.25	67)	-308.25	6M
	B	EU 30M+	EU 30M> B	AAA	£ 25M	£ 25M+> AAA	B	\$ 1M	\$ 1M	B	
9M	18)	203.75	28) 205.70	38)	-8.500	48) -6.555	58)	-461.50	68)	-460.50	9M
	B	EU 30M	EU 30M B	B	£ 1M	£ 1M B	B	\$ 1M	\$ 1M	B	
12M	19)	266.20	29) 266.40	39)	-9.28	49) -6.28	59)	-622.00	69)	-620.00	12M
	B	EU500M>	EU 30M+ B				B	\$ 75M	\$ 75M	B	

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1352-1150-1 23-Nov-99 31:38

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74 FIG. 16

<HELP> for explanation.

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Tullett & Tokyo Limited

99)Options FX SWAP MARKET MONITOR V2.62 Page 1/2

Read Only	2) EURUSD		3) XGBXUS		4) USDJPY		
	1.0155	1.0160	1.6118	1.6125	103.01	103.11	
T/N	10) 2.01	20) 2.04	30) 0.06	40) 0.08	50) -4.55	60) -4.52	T/N
						¥ 10Y> AA	
1W	11) 4.97	21) 5.02	31) 0.72	41) 0.77	51) -10.80	61) -10.70	1W
1M	12) 25	Trade Action 80)Order One - Input order this side 81)Order Both - Input bid & ask order 82)Quote One - Request quote this side 83)Quote Both - Request bid & ask quote 84)Hold all within same instrument 85)Release all within same instrument Change Monitors 86)Market Monitor 87)Depth Monitor 88)Action Monitor 89)Single Market Monitor 90)Quote Monitor 91)Defaults 92)Menu				62) -50.30	1M
2M	13) 49					63) -103.90	2M
3M	14)					64) -149.50	3M
4M	15) 92					65) -198.75	4M
5M	16) 114					66) -251.25	5M
6M	17) 135					67) -297.00	6M
9M	18) 197					\$ 50M A 68) -453	9M
12M	19) 258	29) 259	39) -22	49) -21	59) -607.50	69) -604.50	12M

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1352-1150-0 16-Dec-9 13:5 :48

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FIG. 17

AEFX

99)Options FX SWAP SINGLE MARKET MONITOR

2)EURUSD

3)Filter Off

1.0349

1.0355

10)			0.66	O/N	30)	0.68		
11)	EU 1M	AAA EU 1M	0.68	T/N	31)	0.69	EU 1M	AAA EU 1M
12)			2.05	S/N	32)	2.10		
13)	EU 10M	AAA EU 10M	4.74	1W	33)	4.78	EU 10M	AAA EU 10M
14)			9.43	2W	34)	9.50		
15)			14.20	3W	35)	14.30		
16)	EU 20M	AAA EU 20M	18.95	1M	36)	19.00	EU 50M >	AA EU 70M
17)	EU 20M	AAA EU 20M	41.60	2M	37)	41.23	EU 67M >	AA EU145M
18)	EU100M	AA EU 20M+>	62.80	3M	38)	62.80	EU 20M+	AA EU 70M
19)	EU 90M	AA EU 50M >	85.35	4M	39)	85.60	EU 20M	AAA EU 20M
20)	EU 20M	AAA EU 20M	106.75	5M	40)	106.80	EU 22M >	AA EU 82M
21)	EU115M	AAA EU 20M >	128.32	6M	41)	128.70	EU 20M >	AAA EU175M
22)			152.20	7M	42)	153.00		
23)			175.00	8M	43)	176.00		
24)	EU 60M	AA EU 40M >	199.60	9M	44)	200.50	EU 20M	AAA EU 20M
25)			222.00	10M	45)	223.00		
26)			245.50	11M	46)	246.50		
27)	EU 20M	AAA EU 20M	267.50	12M	47)	269.00	EU 20M	AAA EU 20M
28)			415.00	18M	48)	420.00		
29)			568.00	24M	49)	570.00		

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 1541-239-1 22-Sep-99 13:31:28

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FIG. 18

AEFX

99)Options

FX SWAP DEPTH MONITOR

Page 1/ 1

EURUSD SPOT 1M									
Sum	MMaker	CCY	Size	1.0349	1.0355	Size	CCY	MMaker	Sum
4	20M AAA	EUR	20M	18.95	5	19	50M EUR	AA	50M
					6	19.05	20M EUR	AAA	20M

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 Princeton: 609-279-3000 Singapore: 226-3000 Sydney: 2-9777-6686 Tokyo: 3-3201-6900 Sao Paulo: 11-3048-4500
 1541-239-1 22-Sep-99 13:31:07

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FIG. 19

THE **NEW** **YORK** **PUBLIC** **LIBRARY** **ASTOR LENOX TILDEN FOUNDATION**

FI 6.20

102

FX Action Monitor

94 →

96 →

98 →

100 →

Response to My Request									
90	-32.05	-32.10	EURUSD	SPOT	3M	EUR	50M	1.1750	
Quotes Required/Made									
80	Wait	-32	-32.50	GBPUSD	SPOT	GBP	100M	1.6500	NatWest LDN
Act	Pass;Remove;View			EURUSD	SPOT	EUR	50*	1.1750	Barclays LDN
Active Hits									
05	Act	Order	-32	GBPUSD	SPOT	2M	GBP	50M	1.6505
30	Wait	Hit	-31	GBPUSD	SPOT	3M	GBP	200M	1.6510
30	Wait	-30	Order	EURUSD	SPOT	6M	EUR	500M	1.1700
00	Fail	Hit	-30	EURUSD	SPOT	3M	EUR	100M	1.1690
Orders									
	Hold		-34	GBPUSD	SPOT	2M	GBP	100M	1.6500
	Open	-35		GBPUSD	SPOT	3M	GBP	100M	1.6500
	Done	Request	-38	GBPUSD	mmdd mmddyy	GBP	30M	1.6505	Barclays LDN
	Done	Quote	-36	EURUSD	SPOT	2M	EUR	50M	1.1750
	Done	-30	Hit	JPYUSD	SPOT	1M	JPY	900B	120
	Done	-31	Order	EURUSD	SPOT	2M	EUR	50M	1.1750

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Princeton: 609-279-3000 Singapore: 226-3000 Sydney: 2-9777-8686 Tokyo: 3-3201-6900 Sao Paulo: 11-3048-4500
1352-1150-2 05-Mar-99 21:04:42

FIG. 21

AEFX

FX SWAP REQUEST FOR QUOTE

Submit
1 <Go>

Menu

Page 1/ 1

GBPUSD SPOT 9M

Quote Bid

Quantity

Period

Near
Far

1 M
As Near M

GBP

SPOT

11/26/99

9M

8/29/00

106



104

Choose up to 8 firms to request quote
4 firms are willing to provide quotes

NATIONAL WESTMINSTER
BARCLAYS BANK PLC
AIB GROUP
TULLETT & TOKYO FORE

108

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I352-1150-1 23-Nov- 9 :33:18

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FIG. 22

<HELP> for explanation.

DG61 a Govt AEFX

FX SWAP REQUEST FOR QUOTE

Submit
1 <Go>

Menu

Page 1/ 1

XEUXUS SPOT 3M

Quote Ask
Quantity Period

Near	30 M	XEU	SPOT	12/20/99
Far	As Near	M	3M	3/20/00

Choose up to 8 firms to request quote

12 firms are willing to provide quotes

<input type="checkbox"/> DEUTSCHE BANK AG	<input checked="" type="checkbox"/> CHASE MANHATTAN BANK
<input type="checkbox"/> CHINA STATE BANK LTD	<input type="checkbox"/> UBS AG.
<input type="checkbox"/> CHINA STATE BANK LTD	<input type="checkbox"/> CHINA STATE BANK LTD
<input type="checkbox"/> FLEET NATIONAL BANK	<input type="checkbox"/> DAH SING BANK LTD
<input type="checkbox"/> ABN AMRO BANK NV	<input type="checkbox"/> TULLETT & TOKYO LOND
<input type="checkbox"/> DAH SING BANK LTD	
<input type="checkbox"/> DAH SING BANK LTD	

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Princeton:609-279-3000 Singapore:226-3000 Sydney:2-9777-8686 Tokyo:3-3201-8900 Sao Paulo:11-3048-4500
I352-1150-3 16-Dec-99 13:23:44

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FIG. 23

<HELP> for explanation.

DG61 a Govt AEFX

FX SWAP QUOTE PROVIDE

Submit
1 <Go>

Pass
2 <Go>

Menu

XEUXUS SPOT 3M

Current Price		Input Price	Quantity		Period	
Bid	73.075		Near	30 M XEU	SPOT	12/20/99
Ask	73.275	73.575	Far	As Near M	3M	3/20/00

Price Increment 0.1

Requester AA FFT COMMERZBANK

Identifier 10,496 12/16/99 State Quote-at-Provider

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I352-1150-0 16-Dec-99 13:24:33

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FIG. 24

AEFX

99)Options

FX SWAP QUOTE MONITOR

Page 1/ 1

2)Wait-3			EURUSD SPOT 3W	EUR	10M	BANK-T
3)Wait-3			EURUSD SPOT 3W	EUR	10M	BANK-T
4)Wait-3			EURUSD SPOT 3W	EUR	10M	BARCLAYS BAN
5)Wait-3			EURUSD SPOT 3W	EUR	10M	BANK-C
6)Wait-3			EURUSD SPOT 3W	EUR	10M	BANK-G
7)Act -3	14.20	14.30	EURUSD SPOT 3W	EUR	10M	BANK-T
8)Act -3	14.30	Order	EURUSD SPOT 3W	EUR	10M	BANK-B

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 1541-239-1 22-Sep-99 13:31:41

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FIG. 25

<HELP> for explanation.

DG61 a Govt AEFX

Tullett & Tokyo Limited

99)Options FX SWAP MARKET MONITOR V2.62 Page 1/2

Read Only

2) EURUSD

3) XGBXUS

4) USDJPY

1.0155

1.0160

1.6118

1.6125

103.01

103.11

T/N

10)

2.01

20)

2.04

30)

0.06

40)

0.08

50)

-4.55

60)

-4.52

¥ 10Y> AA

T/N

11)

Trade Action

51)

-10.80

61)

-10.70

1W

80)Execute/View

1W

12)

81)Order One - Input order this side

52)

-50.60

62)

-50.30

1M

82)Order Both - Input bid & ask order

1M

13)

83)Quote One - Request quote this side

53)

-104.40

63)

-103.90

2M

84)Quote Both - Request bid & ask quote

2M

14)

85)Hold all within same instrument

54)

-150

64)

-149.50

3M

86)Release all within same instrument

3M

15)

Change Monitors

55)

-199.75

65)

-198.75

4M

87)Market Monitor

4M

16)

1

88)Depth Monitor

56)

-252.25

66)

-251.25

5M

89)Action Monitor

5M

17)

1

90)Single Market Monitor

57)

-299.50

67)

-297.00

6M

91)Quote Monitor

6M

18)

1

92)Defaults

58)

-455

68)

-453

9M

93)Menu

9M

19)

258

29)

259

39)

-22

49)

-21

59)

-607.50

69)

-604.50

12M

12M

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 I352-1150-0 16-Dec-99 14:00:00



FIG. 26

<HELP> for explanation.

DG61 a Govt AEFX

Tullett & Tokyo Limited

99)Options FX SWAP MARKET MONITOR V2.62 Page 1/2

Read Only	2) XUSXJP	3) XGBXUS	4) USDJPY
	106.50 106.55	1.6118 1.6125	103.01 103.11
T/N	10) -3.24 20) -3.22 30) 0.06 40) 0.08	50) -4.55 60) -4.52	T/N
	Trade Action		¥ 10Y> AA
1W	11) 80)Edit	51) -10.80 61) -10.70	1W
	AA 81)Hold		
1M	12) 82)Off	52) -50.60 62) -50.30	1M
	83)Order One - Input order this side		
2M	13) 84)Order Both - Input bid & ask order	53) -104.40 63) -103.90	2M
	85)Quote One - Request quote this side		
3M	14) - 86)Quote Both - Request bid & ask quote	54) -150 64) -149.50	3M
	87)Hold all within same instrument		
4M	15) 88)Release all within same instrument	55) -199.75 65) -198.75	4M
	Change Monitors		
5M	16) - 89)Market Monitor	56) -252.25 66) -251.25	5M
	Own 90)Depth Monitor		
6M	17) 91)Action Monitor	57) -299.50 67) -297.00	6M
	92)Single Market Monitor	\$ 50M A	
9M	18) 93)Quote Monitor	58) -455 68) -453	9M
	94)Defaults		
12M	19) 95)Menu	59) -607.50 69) -604.50	12M

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1352-1150-0 16-Dec-99 14:00:2

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FIG. 27

110

<HELP> for explanation.

DG61 a Govt AEFX

Your Order/Hit Action Is Required (AEFX).

99)Options FX SWAP MARKET MONITOR V2.62 Page 1/2

Read Only		2) XEUXUS		3) GBPUSD		4) USDJPY					
		1.0376	1.0381	1.6081	1.6089	103.01	103.11				
T/N	10)	0.71	20) 0.73	30)	0.47	40) 0.55	50)	-4.55	60)	-4.52	T/N
									¥ 10Y>	AA	
1W	11)	4.65	21) 4.70	31)	2.75	41) 3	51)	-10.80	61)	-10.70	1W
1M	12)	25.90	22) 24.90	32)	10.70	42) 11	52)	-50.50	62)	-50.20	1M
2M	13)	49.24	23) 49.30	33)	9.80	43) 10.20	53)	-104.30	63)	-103.80	2M
3M	14)	73.08	24) 73.28	34)	8.60	44) 9.10	54)	-150	64)	-149.50	3M
4M	15)	101.75	25) 101.76	35)	6.75	45) 7.50	55)	-199.50	65)	-198.50	4M
5M	16)	108	26) 108.20	36)	5.25	46) 6	56)	-252	66)	-251	5M
6M	17)	145.45	27) 145.25	37)	2.50	47) 3.50	57)	-299.25	67)	-297.00	6M
									\$ 50M	A	
9M	18)	196	28) 197	38)	-5	48) -3	58)	-454	68)	-452	9M
12M	19)	257	29) 258	39)	-14	49) -12	59)	-606.50	69)	-603.50	12M

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1352-1150-3 16-Dec-99 13:20:20

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FIG. 28

<HELP> for explanation.

DG61 a Govt AEFX

Tullett & Tokyo Limited

99)Options

FX SWAP ACTION MONITOR

Page 1/ 1

Responses to My Quote Request

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Quotes Required/Made

--	--	--	--

Active Hits

9)Act 70	Order	108.20	XEUXUS SPOT 5M	XEU	20M	1.0379	COMMERZBANK
----------	-------	--------	----------------	-----	-----	--------	-------------

Orders

--	--	--	--

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1352-1150-0 16-Dec-99 13:19:32

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FIG. 29

<HELP> for explanation.

DG61 a Govt AEFX

Tullett & Tokyo Limited

99)Options

FX SWAP ACTION MONITOR

Page 1/ 1

Responses to My Quote Request

--	--	--	--

Quotes Required/Made

--	--	--	--

Trade Action

- 9)A 80)Accept
- 81)View
- 82)Hold all within same instrument
- 83)Release all within same instrument

Change Monitors

- 84)Market Monitor
- 15) 85)Depth Monitor
- 16) 86)Action Monitor
- 87)Single Market Monitor
- 88)Quote Monitor
- 89)Defaults
- 90)Menu

XEU 20M 1.0379 CHASE MANHAT

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I352-1150-3 16-Dec-99 13:20:56

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FIG. 31

<HELP> for explanation.

DG61 a Govt AEFX

Tullett & Tokyo Limited

99)Options FX SWAP ACTION MONITOR

Page 1/ 1

Responses to My Quote Request

--	--	--	--

Quotes Required/Made

--	--	--	--

Active Hits

9) Trade Action	XEU 20M 1.0379 COMMERZBANK
80)Accept	
81)View	
82)Reject credit & add firm restriction	
83)Insufficient credit for this trade	
84)Hold all within same instrument	
85)Release all within same instrument	
Change Monitors	
86)Market Monitor	
87)Depth Monitor	
88)Action Monitor	
89)Single Market Monitor	
90)Quote Monitor	
91)Defaults	
92)Menu	

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1352-1150-0 16-Dec-99 13:19:57

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FIG. 30

<HELP> for explanation.

DG61 a Govt AEFX

FX SWAP MY HIT

Submit 1 <Go>	Reject Credit 2 <Go>	Insufficient 3 <Go>	1) Enter Spot 2) Current Spot	1.0375
XEUXUS SPOT 5M			10) 1.0374	20) 1.0376
			11) 1.0373	21) 1.0377
			12) 1.0372	22) 1.0378
Ask 108.200 SP			13) 1.0371	23) 1.0379
			14) 1.0370	24) 1.0380
			15) 1.0369	25) 1.0381
			16) 1.0368	26) 1.0382
			17) 1.0367	27) 1.0383
			18) 1.0366	28) 1.0384
			19) 1.0365	29) 1.0385
My Terms			Far	As Near M
Near 20 M XEU			Final Spot	1.0375
Far As Near M			Final Spot	1.0379
Accept Amou Y			Accept Spot N	
Spot Increment				
0.0001				
Identifier 10,486 12/16/99 State Hit-at-Hitter				

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I352-1150-3 16-Dec-99 13:21:14

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FIG. 32

112

<HELP> for explanation.

DG61 a Govt AEFX

Your Order/Hit Action Is Required (AEFX).

99)Options

FX SWAP ACTION MONITOR

Page 1/ 1

Responses to My Quote Request

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Quotes Required/Made

--	--	--	--

Active Hits

9)Act 85	Order	108.20	XEUXUS SPOT 5M XEU 20M 1.0375 COMMERZBANK
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Orders

--	--	--	--

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I352-1150-0 16-Dec-99 13:21:40

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FIG. 33

<HELP> for explanation.

DG61 a Govt AEFX

FX SWAP MY ORDER

Submit
1 <Go>

Menu

For Beta Testing Only

Order_Status	35
Hit_Status	14
Hit_Amount_Neg	221
Hit_Spot_Neg	2

XEUXUS SPOT 5M

Ask	108.200	SPOT	12/20/99
		5M	5/22/00

My Terms

Near	20 M XEU
Far	As Near M
Final Spot	1.0375

Accept Amount

Y

Accept Spot

Y

FFT AA

COMMERZBANK

Near	20 M XEU
Far	As Near M
Final Spot	1.0375

Spot Increment

0.0001

Identifier 10,486 12/16/99 State Hit-at-Maker

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1352-1150-0 16-Dec-99 13:22:01

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FIG. 34

<HELP> for explanation.
Cleared AEFX Message.

DG61 a Govt AEFX

99)Options

FX SWAP ACTION MONITOR

Page 1/ 1

Responses to My Quote Request

--	--	--	--

Quotes Required/Made

--	--	--	--

Active Hits

9)Done	Order	108.20	XEUXUS SPOT 5M	XEU	20M	1.0375 COMMERZBANK
--------	-------	--------	----------------	-----	-----	--------------------

Orders

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I352-1150-0 16-Dec-9 13:22:08

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FIG. 35

<HELP> for explanation.

DG61 a Govt AEFX

FX SWAP TRADE

Menu

XEUXUS SPOT 5M

Price		Quantity		Period	
Ask	108.200	Near	20 M XEU	SPOT	12/20/99
Final Spot	1.0375	Far	As Near M	5M	5/22/00
X Rate	1.0483200				

Cash Flows

CHASE MANHAT PAR	COMMERZBANK	FFT
20,000,000.00 XEU 12/20/99	XUS (20,750,000.00)	
(20,000,000.00) XEU 5/22/00	XUS 20,966,400.00	

Identifier 10,486 12/16/99 State Done

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1352-1150-0 16-Dec-99 13:22:17

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FIG. 36

<HELP> for explanation.

DG61 a Govt AEFX

Tullett & Tokyo Limited

99)Options FX SWAP MARKET MONITOR V2.62 Page 1/2

Read Only	2) XEUXUS		3) GBPUSD		4) USDJPY		
	1.0376	1.0381	1.6081	1.6089	103.01	103.11	
T/N	10) 0.71	20) 0.73	30) 0.47	40) 0.55	50) -4.55	60) -4.52	T/N
						¥ 10Y> AA	
1W	11) 4.65	21) 4.70	31) 2.75	41) 3	51) -10.80	61) -10.70	1W
1M	12) 25	Trade Action 80)Order One - Input order this side 81)Order Both - Input bid & ask order 82)Quote One - Request quote this side 83)Quote Both - Request bid & ask quote 84)Hold all within same instrument 85)Release all within same instrument Change Monitors 86)Market Monitor 87)Depth Monitor 88)Action Monitor 89)Single Market Monitor 90)Quote Monitor 91)Defaults 92)Menu				62) -50.20	1M
2M	13) 49					63) -103.80	2M
3M	14) 73					64) -149.50	3M
4M	15) 101					65) -198.50	4M
5M	16)					66) -251	5M
6M	17) 145					67) -297.00	6M
9M	18)					\$ 50M A	9M
						68) -452	
12M	19) 257	29) 258	39) -14	49) -12	59) -606.50	69) -603.50	12M

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1352-1150-3 16-Dec-99 13:23:07

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FIG. 37

114

<HELP> for explanation.

DG61 a Govt AEFX

Your Quote Action Is Required (AEFX).

99)Options

FX SWAP ACTION MONITOR

Page 1/ 1

Responses to My Quote Request

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Quotes Required/Made

6)Act 84			XEUXUS SPOT 3M XEU 30M	COMMERZBANK
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Active Hits

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Orders

--	--	--	--

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 I352-1150-0 16-Dec-99 13:23:59



FIG. 38

<HELP> for explanation.

DG61 a Govt AEFX

Tullett & Tokyo Limited

99)Options

FX SWAP ACTION MONITOR

Page 1/ 1

Responses to My Quote Request

			25) XEUXUS SPOT 3M	XEU	30M
--	--	--	--------------------	-----	-----

Quotes Required/Made

--	--	--	--

Active Hits

--	--	--	--

Orders

15)Live	-12.52	Order	XUSXJP SPOT 1W	XUS	1M
16)Live	Order	-90.225	XUSXJP SPOT 2M	XUS	2M

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1352-1150-3 16-Dec-99 13:24:10

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FIG. 39

<HELP> for explanation.

DG61 a Govt AEFX

Screen Printed

99)Options

FX SWAP ACTION MONITOR

Page 1/1

Responses to My Quote Request

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Quotes Required/Made

6)Act 64			XEUXUS SPOT 3M	XEU	30M	COMMERZBANK
----------	--	--	----------------	-----	-----	-------------

Active Hits

Trade Action	
80)Provide quote	
81)Pass	
82)Hold all within same instrument	
83)Release all within same instrument	
Change Monitors	
84)Market Monitor	
85)Depth Monitor	
86)Action Monitor	
87)Single Market Monitor	
88)Quote Monitor	
89)Defaults	
90)Menu	

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I352-1150-0 16-Dec-99 13:24:22

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FIG. 40

<HELP> for explanation.
Cleared AEFX Message.

DG61 a Govt AEFX

99)Options

FX SWAP ACTION MONITOR

Page 1/ 1

Responses to My Quote Request

		4) 73.575	25) XEUXUS SPOT 3M	XEU	30M
--	--	-----------	--------------------	-----	-----

			Trade Action	
			80)Quote off	
			81)Menu	

Active Hits

					116
--	--	--	--	--	-----

Orders

15)Live	-12.52	Order	XUSXJP SPOT 1W	XUS	1M
16)Live	Order	-90.225	XUSXJP SPOT 2M	XUS	2M

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I352-1150-3 16-Dec-99 13:24:50

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FIG. 41

<HELP> for explanation.

DG61 a Govt AEFX

Tullett & Tokyo Limited

99)Options

FX SWAP ACTION MONITOR

Page 1/ 1

Responses to My Quote Request

		4) 73.575	25) XEUXUS SPOT 3M	XEU	30M
--	--	-----------	--------------------	-----	-----

Quotes Required/Made

	Trade Action	
	80)Execute/View	
	81)Order One - Input order this side	
	82)Order Both - Input bid & ask order	
	83)Quote One - Request quote this side	
	84)Quote Both - Request bid & ask quote	
	85)Hold all within same instrument	
	86)Release all within same instrument	
	Change Monitors	
15)	87)Market Monitor	
16)	88)Depth Monitor	
	89)Action Monitor	
	90)Single Market Monitor	
	91)Quote Monitor	
	92)Defaults	
	93)Menu	

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I352-1150-3 16-Dec-99 13:25:01

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FIG. 42

<HELP> for explanation.

DG61 a Govt AEFX

FX SWAP QUOTE HIT

Hit
1 <Go>

Menu

XEUXUS SPOT 3M

Price		Quantity		Period	
Ask	73.575	Near	30 M XEU	SPOT	12/20/99
		Far	As Near M	3M	3/20/00

Requester		Provider	
COMMERZBANK	FFT AA	CHASE MANHAT	PAR AA

Identifier 10,496 12/16/99 State Quote-at-Requester

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1352-1150-3 16-Dec-99 13:25:07

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FIG. 43

<HELP> for explanation.
Cleared AEFX Message.

DG61 a Govt AEFX

99)Options

FX SWAP ACTION MONITOR

Page 1/ 1

Responses to My Quote Request

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Quotes Required/Made

--	--	--	--

Active Hits

9)Act 85	Quote	73.575	XEUXUS SPOT 3M XEU 30M 1.0379 COMMERZBANK
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Orders

--	--	--	--

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I352-1150-0 16-Dec-99 13:25:19

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FIG. 44

<HELP> for explanation.

DG61 a Govt AEFX

Tullett & Tokyo Limited

99)Options FX SWAP ACTION MONITOR

Page 1/ 1

Responses to My Quote Request

--	--	--	--

Quotes Required/Made

--	--	--	--

Active Hits

9)Wait79	Request	73.575	XEUXUS SPOT 3M	XEU	30M	1.0379 CHASE MANHAT

Orders

15)Live	-12.52	Order	XUSXJP SPOT 1W	XUS	1M
16)Live	Order	-90.225	XUSXJP SPOT 2M	XUS	2M

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1352-1150-3 16-Dec-99 13:25:23



FIG. 45

<HELP> for explanation.

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99)Options

FX SWAP ACTION MONITOR

Page 1/ 1

Responses to My Quote Request

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Quotes Required/Made

--	--	--	--

Active Hits

9)Act 76	Request	73.575	XEUXUS SPOT 3M	XEU	30M	1.0379 CHASE MANHAT
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Orders

15)Live	-12.52	Order	XUSXJP SPOT 1W	XUS	1M
16)Live	Order	-90.225	XUSXJP SPOT 2M	XUS	2M

Copyright 1999 BLOOMBERG L.P. Frankfurt:69-920410 Hong Kong:2-977-6000 London:171-330-7500 New York:212-318-2000
Princeton:609-279-3000 Singapore:226-3000 Sydney:2-9777-8686 Tokyo:3-3201-8900 Sao Paulo:11-3048-4500
I352-1150-3 16-Dec-99 13:25:57

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FIG. 46

<HELP> for explanation.

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99)Options

FX SWAP ACTION MONITOR

Page 1/ 1

Responses to My Quote Request

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Quotes Required/Made

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Trade Action

- 9)A 80)Accept
- 81)View
- 82)Hold all within same instrument
- 83)Release all within same instrument

Change Monitors

- 84)Market Monitor
- 15) 85)Depth Monitor
- 16) 86)Action Monitor
- 87)Single Market Monitor
- 88)Quote Monitor
- 89)Defaults
- 90)Menu

XEU 30M 1.0379 CHASE MANHAT

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1352-1150-3 16-Dec-99 13:26:05

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FIG. 47

<HELP> for explanation.

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FX SWAP TRADE

Menu

XEUXUS SPOT 3M

Price		Quantity		Period	
Ask	73.575	Near	30 M XEU	SPOT	12/20/99
Final Spot	1.0379	Far	As Near M	3M	3/20/00
X Rate	1.0452575				

Cash Flows

CHASE MANHAT PAR	COMMERZBANK	FFT
30,000,000.00 XEU 12/20/99	XUS (31,137,000.00)	
(30,000,000.00) XEU 3/20/00	XUS 31,357,725.00	

Identifier 10,496 12/16/99 State Done

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FIG. 48